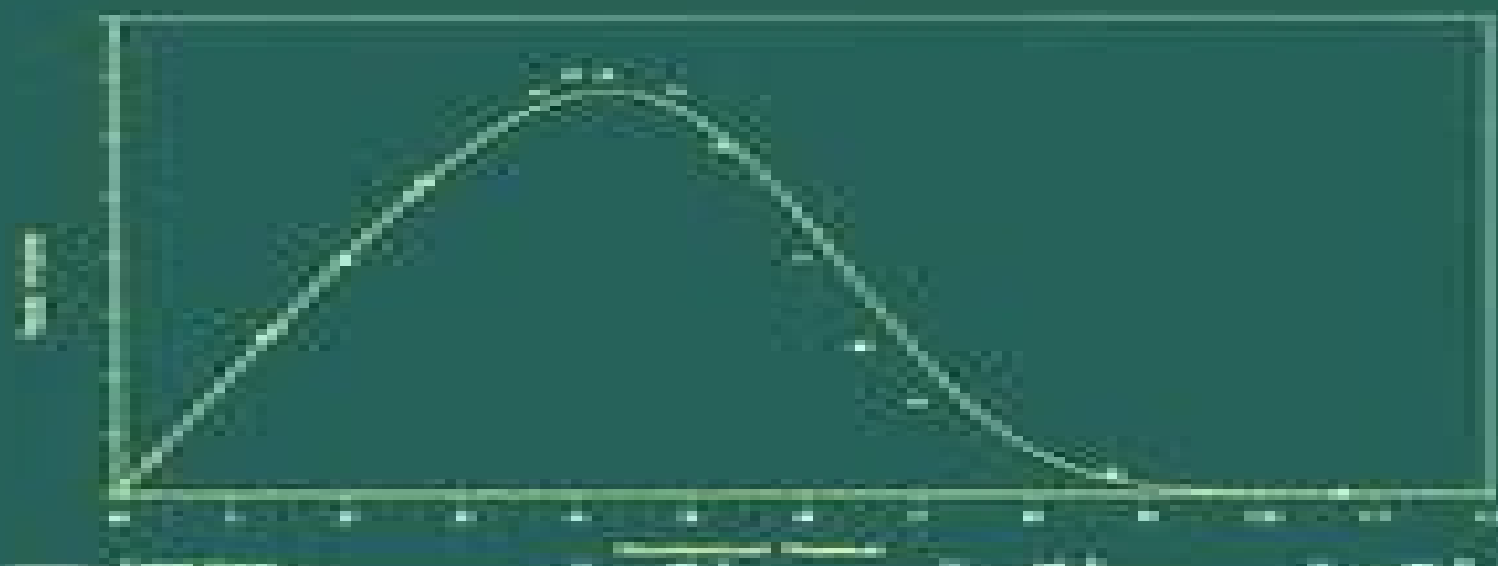


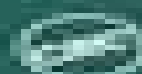
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Robust Methods in Regression Analysis - Theory and Application Robert Finger, 2007-05-06 Diploma Thesis from the year 2006 in the subject Mathematics Statistics grade 1 3 European University Viadrina Frankfurt Oder Wirtschaftswissenschaftliche Fakultät language English abstract Regression Analysis is an important statistical tool for many applications The most frequently used approach to Regression Analysis is the method of Ordinary Least Squares But this method is vulnerable to outliers even a single outlier can spoil the estimation completely How can this vulnerability be described by theoretical concepts and are there alternatives This thesis gives an overview over concepts and alternative approaches The three fundamental approaches to Robustness qualitative infinitesimal and quantitative Robustness are introduced in this thesis and are applied to different estimators The estimators under study are measures of location scale and regression The Robustness approaches are important for the theoretical judgement of certain estimators but as well for the development of alternatives to classical estimators This thesis focuses on the Robustness performance of estimators if outliers occur within the data set Measures of location and scale provide necessary steppingstones into the topic of Regression Analysis In particular the median and trimming approaches are found to produce very robust results These results are used in Regression Analysis to find alternatives to the method of Ordinary Least Squares Its vulnerability can be overcome by applying the methods of Least Median of Squares or Least Trimmed Squares Different outlier diagnostic tools are introduced to improve the poor efficiency of these Regression Techniques Furthermore this thesis delivers a simulation of some Regression Techniques on different situations in Regression Analysis This simulation focuses in particular on changes in regression estimates if outliers occur in the data Theoretically derived results as well as the results of the simulation lead to the recommendation of the method of Reweighted Least Squares Applying this method frequently on problems of Regression Analysis provides outlier resistant and efficient estimates

Design of Experiments Thomas Lorenzen, Virgil Anderson, 2018-10-03 Presents a novel approach to the statistical design of experiments offering a simple way to specify and evaluate all possible designs without restrictions to classes of named designs The work also presents a scientific design method from the recognition stage to implementation and summarization

Handbook Of Applied Econometrics And Statistical Inference Aman Ullah, 2002-01-29 Summarizing developments and techniques in the field this reference covers

sample surveys nonparametric analysis hypothesis testing time series analysis Bayesian inference and distribution theory for applications in statistics economics medicine biology engineering sociology psychology and information technology It supplies a geometric proof of an extended Gauss Markov theorem approaches for the design and implementation of sample surveys advances in the theory of Neyman's smooth test and methods for pre test and biased estimation It includes discussions of sample size requirements for estimation in SUR models innovative developments in nonparametric models and more *Mathematical Statistics With Applications* Asha Seth Kapadia, Wenyaw Chan, Lemuel A. Moyé, 2017-07-12

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Giles,2003-06-18 Emphasizing the impact of computer software and computational technology on econometric theory and development this text presents recent advances in the application of computerized tools to econometric techniques and practices focusing on current innovations in Monte Carlo simulation computer aided testing model selection and Bayesian methodology for improved econometric analyses **Response Surfaces: Designs and Analyses** Andre I. Khuri,John A. Cornell,2018-12-18 Response Surfaces Designs and Analyses Second Edition presents techniques for designing experiments that yield adequate and reliable measurements of one or several responses of interest fitting and testing the suitability of empirical models used for acquiring information from the experiments and for utilizing the experimental results to make decisions concerning the system under investigation This edition contains chapters on response surface models with block effects and on Taguchi s robust parameter design additional details on transformation of response variable more material on modified ridge analysis and new design criteria including rotatability for multiresponse experiments It also presents an innovative technique for displaying correlation among several response Numerical examples throughout the book plus exercises with worked solutions to selected problems complement the text **Item Response Theory** Frank B. Baker,Seock-Ho Kim,2004-07-20 Item Response Theory clearly describes the most recently developed IRT models and furnishes detailed explanations of algorithms that can be used to estimate the item or ability parameters under various IRT models Extensively revised and expanded this edition offers three new chapters discussing parameter estimation with multiple groups parameter estimation for a test with mixed item types and Markov chain Monte Carlo methods It includes discussions on issues related to statistical theory numerical methods and the mechanics of computer programs for parameter estimation which help to build a clear understanding of the computational demands and challenges of IRT estimation procedures Bayesian Biostatistics Donald A. Berry,Dalene Stangl,2018-10-03 This work provides descriptions explanations and examples of the Bayesian approach to statistics demonstrating the utility of Bayesian methods for analyzing real world problems in the health sciences The work considers the individual components of Bayesian analysis College or university bookstores may order five or more copies at a special student price available on request from Marcel Dekker Inc

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Financial and Actuarial Statistics Dale S. Borowiak, Arnold F. Shapiro, 2003-04-01. Based on a loss function approach, this comprehensive reference reviews the most recent advances in financial and actuarial modeling, providing a strong statistical background for advanced methods in pension plan structuring, risk estimation, and modeling of investment and options pricing. An authoritative tool supplying every conceptual model and

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Nonparametric Statistical Inference Jean Dickinson Gibbons, Subhabrata Chakraborti, 2014-03-10. Thoroughly revised and reorganized, the fourth edition presents in-depth coverage of the theory and methods of the most widely used nonparametric procedures in statistical analysis and offers example applications appropriate for all areas of the social, behavioral, and life sciences. The book presents new material on the quantiles, the calculation of exact and simulated power, multiple comparisons, additional goodness of fit tests, methods of analysis of count data, and modern computer applications using MINITAB, SAS, and STATXACT. It includes tabular guides for simplified applications of tests and finding P values and confidence interval estimates.

Statistics of Quality Subir Ghosh, William R. Schucany, William B. Smith, 2020-09-02. Explains the role of statistics in improving the quality of collecting and analyzing information for a wide variety of applications. The book examines the function of statisticians in quality improvement. It discusses statistical process control, quality statistical tables, and quality and warranty, quality standards in medicine and public health, Taguchi robust designs, and survival models and more.

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